JOURNAL OF OPTIMIZATION
THEORY AND APPLICATIONS

Vol. 71, No. 1 October 1991

CONTENTS

CONTRIBUTED PAPERS

On the Rate of Convergence of Two Minimax Algorithms, *E. J. Wiest and E. Polak* 1

Local Convergence Analysis for the REQP Algorithm Using Conjugate Basis Matrices, *M. C. Bartholomew-Biggs and T. T. Nguyen* 31

A Basic Searchlight Game, *V. J. Baston and F. A. Bostock* 47

Impulsive Control Systems with Commutative Vector Fields, *A. Bressan, Jr. and F. Rampazzo* 67

Discretization Methods for the Solution of Semi-Infinite Programming Problems, *R. Reemtsen* 85

Optimal Cost and Policy for a Markovian Replacement Problem, *E. L. Sernik and S. I. Marcus* 105

The Least Slope of a Convex Function and the Maximal Monotonicity of Its Subdifferential, *S. Simons* 127

Iterative Computation of Noncooperative Equilibria in Nonzero-Sum Differential Games with Weakly Coupled Players, *R. Srikant and T. Başar* 137

Economic Disequilibrium by Mathematical Programming, *G. L. Thompson and S. Thore* 169

TECHNICAL NOTE

On Optimality in an Uncertain Environment, *A. P. Swierniak* 189

GENERAL INFORMATION

Editorial Policy 195

Preparation of Papers 197

Editorial Addresses 201

JOURNAL OF OPTIMIZATION
THEORY AND APPLICATIONS

Vol. 71, No. 2 November 1991

CONTENTS

CONTRIBUTED PAPERS

Optimal Control Problems with Applications to the Elimination of Substrate Diffusing and Convecting through Immobilized Enzyme, *K. Holmåker* 205

B-Vex Functions, *C. R. Bector and C. Singh* 237

Constructive Method for Solving a Linear Minimax Problem of Optimal Control, *N. Chan* 255

Minimarg and Maximarg Operators, *I. Curiel and S. Tijs* 277

Equilibria of a Stationary Economy with Recursive Preferences, *R. A. Dana and C. Le Van* 289

New Taylor Series Approach to State-Space Analysis and Optimal Control of Linear Systems, *P. N. Paraskevopoulos, A. S. Tsirikos, and K. G. Arvanitis* 315

Maximum Probability Dominance and Portfolio Theory, *J. K. Sengupta* 341

New Variable-Metric Algorithms for Nondifferentiable Optimization Problems, *S. P. Uryas'ev* 359

TECHNICAL NOTES

Optimal Investment in the Reclamation of Eutrophic Water Bodies, *M. Gatto, L. Ghezzi, and S. Rinaldi* 389

Global Convergence Result for Conjugate Gradient Methods, *Y. F. Hu and C. Storey* 399

Exact Formula for Sensitivity Analysis of Markov Chains, *J. B. Lasserre* 407

GENERAL INFORMATION

Editorial Policy 415

Preparation of Papers 417

Editorial Addresses 421

JOURNAL OF OPTIMIZATION
THEORY AND APPLICATIONS

Vol. 71, No. 3 December 1991

CONTENTS

CONTRIBUTED PAPERS

Descent Methods for Convex Essentially Smooth Minimization, *P. Tseng* 425

Constrained Control for Uncertain Linear Systems, *F. Blanchini* 465

Control of Partially Observed Diffusions, *R. J. Elliott and H. Yang* 485

Grouped Coordinate Minimization Using Newton's Method for Inexact Minimization in One Vector Coordinate, *R. J. Hathaway and J. C. Bezdek* 503

The Generalized Order Complementarity Problem, *G. Isac and M. Kostreva* 517

Pointwise Quasi-Newton Method for Unconstrained Optimal Control Problems, II, *C. T. Kelley, E. W. Sachs, and B. Watson* 535

Euler–Lagrange Equation in the Case of Nonregular Equality Constraints, *U. Ledzewicz-Kowalewska* 549

Distribution Sensitivity for Certain Classes of Chance-Constrained Models with Application to Power Dispatch, *W. Römisch and R. Schultz* 569

TECHNICAL NOTES

On the Efficiency of Gaussian Adaptation, *G. Kjellström* 589

Optimal Feedback Control Laws Using Nonlinear Programming, *P. Lu* 599

Bases of Convex Cones and Borwein's Proper Efficiency, *D. M. Zhuang* 613

GENERAL INFORMATION

Editorial Policy 621

Preparation of Papers 623

Editorial Addresses 627

AUTHOR INDEX TO VOLUME 71 631